

CLAIMS

What is claimed is:

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1. A method for predicting a value of a target variable based on predictions of other variables, said method comprising:
    - obtaining historical values for the target variable at each of plural time points;
    - obtaining previously predicted values and currently predicted values for each
    - 5 of plural predictor variables, the plural predictor variables being different from the target variable;
    - assigning values to parameters of a forecasting model to obtain a best fit of the previously predicted values for the plural predictor variables to the historical values for the target variable; and
    - 10 predicting a value of the target variable from the currently predicted values for at least a subset of the plural predictor variables using the forecasting model and the values assigned to the parameters of the forecasting model.
  2. A method according to Claim 1, wherein the previously predicted values for the plural predictor variables comprise predictions of each of the predictor variables at each of the plural time points.
  3. A method according to Claim 1, wherein said assigning step is performed by using a statistical curve fitting technique.
  4. A method according to Claim 3, wherein the statistical curve fitting technique comprises at least one of a stepwise linear regression technique and a nonlinear regression technique.
  5. A method according to Claim 1, wherein said assigning step is performed by using at least one of a neural network technique and a genetic algorithm technique.
  6. A method according to Claim 1, wherein the parameters of the forecasting model comprise weighting coefficients.
  7. A method according to Claim 1, wherein the target variable is a measure of a value of a financial asset.

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8. A method according to Claim 1, further comprising a step of finding a difference between the value of the target variable predicted in said predicting step and a value predicted for the target variable in an other manner, so as to obtain an estimate of information that is specific to the target variable.

9. A method according to Claim 8, wherein the other manner is a combination forecast of the value of the target variable.

10. A method according to Claim 8, further comprising a step of using the estimate of information that is specific to the target variable to predict an effect of similar information on a variable that is similar to the target variable.

11. A method according to Claim 1, further comprising a step of finding a difference between the value of the target variable predicted in said predicting step and an actual value realized for the target variable, so as to obtain a measure of information that is specific to the target variable.

12. A method according to Claim 11, further comprising a step of using the measure of information that is specific to the target variable to predict an effect of similar information on a variable that is similar to the target variable.

13. A method according to Claim 1, wherein the previously predicted values for the plural predictor variables comprise predictions of each of the predictor variables at time points that are contemporaneous with the plural time points.

14. A method according to Claim 1, wherein the target variable is a measure of a value of an asset.

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15. A method for predicting a value of a target variable based on predictions of other variables, said method comprising:

obtaining historical values for the target variable at each of plural time points;

obtaining previously predicted values and currently predicted values for each

5 of plural predictor variables, the plural predictor variables being different from the target variable;

identifying a subset of the plural predictor variables whose previously predicted values provide a best fit to the historical values for the target variable, by

using stepwise linear regression; and

10 predicting a value of the target variable from the currently predicted values for the subset of the plural predictor variables identified in said identifying step using weighting coefficients obtained from the stepwise linear regression.

16. A method according to Claim 15, wherein the previously predicted values for the plural predictor variables comprise predictions of each of the predictor variables at time points that are contemporaneous with the plural time points.

17. A method according to Claim 15, wherein the target variable is a measure of a value of an asset.

18. A method according to Claim 15, further comprising a step of finding a difference between the value of the target variable predicted in said predicting step and a value predicted for the target variable in an other manner, so as to obtain an estimate of information that is specific to the target variable.

19. A method according to Claim 18, wherein the other manner is a combination forecast of the value of the target variable.

20. A method according to Claim 18, further comprising a step of using the estimate of information that is specific to the target variable to predict an effect of similar information on a variable that is similar to the target variable.

21. A method according to Claim 15, further comprising a step of finding a difference between the value of the target variable predicted in said predicting step and an actual value realized for the target variable, so as to obtain a measure of information that is specific to the target variable.

22. A method according to Claim 21, further comprising a step of using the measure of information that is specific to the target variable to predict an effect of similar information on a variable that is similar to the target variable.

23. A computer-readable medium storing computer executable process steps, said process steps for predicting a value of a target variable based on predictions of other variables, said process steps comprising steps to:

5 obtain historical values for the target variable at each of plural time points;  
 obtain previously predicted values and currently predicted values for each of plural predictor variables, the plural predictor variables being different from the target variable;

assign values to parameters of a forecasting model to obtain a best fit of the previously predicted values for the plural predictor variables to the historical values  
 10 for the target variable; and

predict a value of the target variable from the currently predicted values for at least a subset of the plural predictor variables using the forecasting model and the values assigned to the parameters of the forecasting model.

24. An apparatus for predicting a value of a target variable based on predictions of other variables, said apparatus comprising:

a processor for executing stored program instruction steps; and  
 a memory connected to the processor for storing the program instruction  
 5 steps,

wherein the program instruction steps include steps to:

- (a) obtain historical values for the target variable at each of plural time points;
- (b) obtain previously predicted values and currently predicted values for  
 10 each of plural predictor variables, the plural predictor variables being different from the target variable;
- (c) assign values to parameters of a forecasting model to obtain a best fit of the previously predicted values for the plural predictor variables to the historical values for the target variable; and
- 15 (d) predict a value of the target variable from the currently predicted values for at least a subset of the plural predictor variables using the forecasting model and the values assigned to the parameters of the forecasting model.